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# University of Pretoria Yearbook 2020

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## Econometrics 815 (EKT 815)

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| <b>Qualification</b>          | Postgraduate   |
| <b>Faculty</b>                | <a href="#">Faculty of Economic and Management Sciences</a>  |
| <b>Module credits</b>         | 10.00  |
| <b>Programmes</b>             | <a href="#">MCom Econometrics (Coursework)</a><br><a href="#">MCom Economics (Coursework)</a>  |
| <b>Prerequisites</b>          | EKT 813 and only for students registered for the following programmes: MCom (Economics), MCom (Econometrics), MPhil (Economics) or PhD Economics |
| <b>Contact time</b>           | 2 lectures per week  |
| <b>Language of tuition</b>    | Module is presented in English   |
| <b>Department</b>             | Economics  |
| <b>Period of presentation</b> | Semester 1   |

### Module content

EKT 815 is an econometrics module focused on time-series econometrics, which includes topics, such as stationarity, cointegration, nonlinear modelling, VARs and other topics according to the choice of the lecturer.

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